

**EAST Search History****EAST Search History (Prior Art)**

| Ref # | Hits | Search Query   | DBs   | Default Operator | Plurals | Time Stamp          |
|-------|------|--|---|------------------|---------|---------------------|
| S70   | 177  | (determin\$3<br>calculat\$3)<br>with "implied<br>volatility" | US-PGPUB;<br>USPAT;<br>USOCR; FPRS;<br>EPO; JPO;<br>DERWENT;<br>IBM_TDB | OR               | OFF     | 2010/09/16<br>14:33 |
| S71   | 17   | S70 and<br>(binomial adj<br>(tree lattice))                  | US-PGPUB;<br>USPAT;<br>USOCR; FPRS;<br>EPO; JPO;<br>DERWENT;<br>IBM_TDB | OR               | ON      | 2010/09/16<br>14:33 |

**9/ 19/ 2010 5:25:18 PM****C:\ Documents and Settings\ csee1\ My Documents\ EAST\ Workspaces  
\ 10698040optionpricedcalc.wsp**